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(54) **ALERT DELIVERY AND DELIVERY PERFORMANCE IN A MONITORING SYSTEM**

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(57)   ABSTRACT

An alert dispatcher for a market monitoring system includes a computer having a processor and a memory device. The memory device encodes an executable program of instructions for dispatching alerts. The instructions receive alerts from a plurality of alert engines, store a portion of the received messages in a queue, and publish the stored messages for analyst computers. A system for monitoring a trading market includes a local area network, an alert engine coupled to the network, and an alert dispatcher. The alert engine produces an alert on the network in response to receiving a market event message corresponding an alert condition. The alert dispatcher is connected to receive alerts from the network and to publish a portion of the alerts for analysts, and to generate data on alert delivery times.
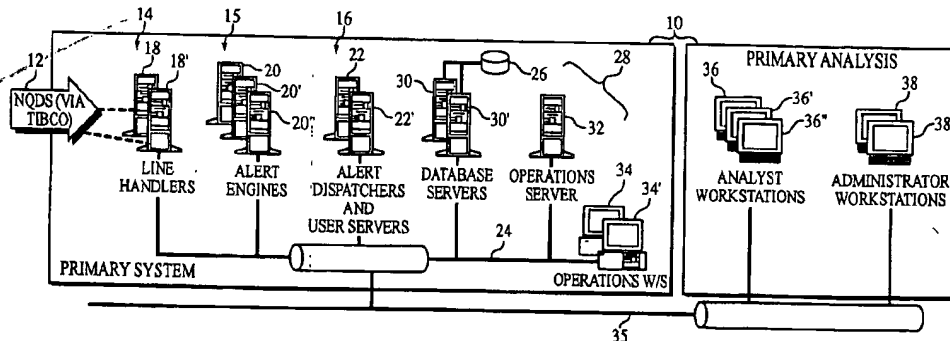
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TITLE: Alert delivery and delivery
performance in a monitoring
                            system

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    [0177] Referring again to FIG. 11, the L/C alert and
coordinator components
187, 199 may impose threshold requirements on detecting and
publishing,
respectively, L/C market conditions for the analyst
workstations 36, 36', 36".
A threshold may require that a locked market condition
persist for several
seconds before an alert is published. This removes some
L/C conditions caused
by brief lack of inattention on the part of a market
participant. The
administrator workstation 38, 38' can **change** the thresholds
associated with
detecting and publishing L/C **market** alerts by writing new
threshold values to
the algorithm **parameters** object 206 of FIG. 14.

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[0221] Referring to FIG. 36, a process 640 by which the
component manager
186 and UMA alert component 190 detect UMA alert conditions
is shown.   The
component manager 186 receives 642 a new **market event**
message containing data
of a type capable of triggering an UMA alert.   The
component manager 186
requests 644 historical data from the data cache 202.   The
requested type of
historical data **correlates** to the data types of the new
market event message.
After receiving the historical data, the component manger
186 forwards 646 the
new **market event** message and historical data to the UMA
alert component 190.
The UMA alert component 190 compares 648 the new data from
the **market event**
message to **predicted** values of the new data derived from
the historical data.
If the new data and the **predicted** new data differ by above
threshold amounts,
the UMA alert component 190 signals 650 an UMA alert
condition to the component
manager 186.